

FACTSHEET - AS OF 18-Jun-2024

Solactive Europe Sustainability Themes Index PR

DESCRIPTION

The Solactive Europe Sustainability Themes Index PR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE966 / SLOE96	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SOLESTP	Last Price	1190.61
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	33		

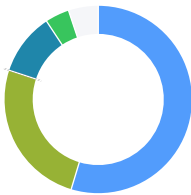
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.42%	2.01%	0.70%	5.24%	0.59%	19.06%
Performance (p.a.)						2.04%
Volatility (p.a.)	12.79%	11.25%	10.57%	12.92%	10.77%	17.38%
High	1261.16	1264.34	1264.34	1264.34	1264.34	1462.68
Low	1182.08	1160.92	1124.93	1038.67	1124.93	820.96
Sharpe Ratio*	-4.14	0.42	-0.21	0.13	-0.22	-0.09
Max. Drawdown	-6.27%	-6.51%	-6.51%	-14.56%	-6.51%	-37.99%
VaR 95 \ 99				-21.2% \ -32.1%		-27.2% \ -50.9%
CVaR 95 \ 99				-26.9% \ -38.2%		-43.2% \ -76.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- EUR 54.7%
- GBP 25.4%
- SEK 10.7%
- DKK 4.2%
- Others 5.1%



COMPOSITION BY COUNTRIES

- GB 25.4%
- FR 19.1%
- DE 11.9%
- SE 10.7%
- Others 33.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	4.27%
EQT AB	EQT SS Equity	SE	SEK	4.26%
ORSTED A/S	ORSTED DC Equity	DK	DKK	4.17%
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	3.68%
ALSTOM SA	ALO FP Equity	FR	EUR	3.61%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	3.56%
RELX PLC	REL LN Equity	GB	GBP	3.47%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.46%
DS SMITH PLC	SMDS LN Equity	GB	GBP	3.42%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.38%

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